

Form PTO-1449 Modified List of Patent and Publications Cited by Applicant (Use several sheets if necessary) U.S. Department of Commerce Patent and Trademark Office		Docket No. SDS-0071	Application No. Not yet assigned
		Applicant Cyril Deretz	
		Filing Date Herewith	Group Not yet assigned
		Confirmation No. Not yet assigned	
OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)			
/G.V./	1	Wystup, U., "How the Greeks would have hedged correlation risk of foreign exchange options," <i>Wilmott Research Report</i> ; August 2001, 5 pgs.	
EXAMINER	/Gerald Vizvary/		DATE CONSIDERED 02/06/2008